



econometrics



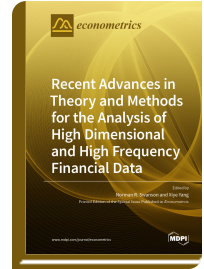
Special Issue Reprint

Recent Advances in Theory and Methods for the Analysis of High Dimensional and High Frequency Financial Data

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Edited by
Norman R. Swanson
Xiye Yang

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Recently, considerable attention has been placed on the development and application of tools useful for the analysis of the high-dimensional and/or high-frequency datasets that now dominate the landscape. The purpose of this Special Issue is to collect both methodological and empirical papers that develop and utilize state-of-the-art econometric techniques for the analysis of such data.



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